



Daily MTM Report

Daily summary for 13/03/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			9.66000	9.60000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.21000	9.15000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.09500	9.02500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.79600	10.77000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.23500	9.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.21500	9.15500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21000	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.26000	9.19500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.20000	9.14000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.92000	8.84500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 17/03/2008 Currency Future			7.97220		7.82570		0.00	32,749,797.60	4,108	18,783.00
\$ / R On 13/06/2008 Currency Future			8.15000		7.99830		0.00	33,154,200.00	4,068	29,840.00
\$ / R On 15/09/2008 Currency Future			8.33500		8.17830		0.00	808,495.00	97	16,541.00
\$ / R On 12/12/2008 Currency Future			8.52590		8.36180		0.00	0.00	0	0.00
£ / R On 17/03/2008 Currency Future			16.23080		15.79310		0.00	811,540.00	50	2,180.00
£ / R On 13/06/2008 Currency Future			16.47120		16.02780		0.00	823,560.00	50	2,089.00
£ / R On 15/09/2008 Currency Future			16.71590		16.27110		0.00	1,454,283.30	87	583.00
£ / R On 12/12/2008 Currency Future			16.97540		16.52310		0.00	0.00	0	0.00
€ / R On 17/03/2008 Currency Future			12.42700		12.10220		0.00	1,242,700.00	100	5,825.00
€ / R On 13/06/2008 Currency Future			12.64840		12.31720		0.00	1,264,840.00	100	6,170.00
€ / R On 15/09/2008 Currency Future			12.87330		12.53610		0.00	5,638,505.40	438	7,412.00
€ / R On 12/12/2008 Currency Future			13.11070		12.76530		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			256.00800		256.95200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1,006.00000	583	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			81,486.00000	90,503	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.97400		264.88800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			33,094.00000	28,599	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			34,214.00000	38,859	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.43600		272.34800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			89,649.00000	82,791	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,169.00000	18,431	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.96900		111.21700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.26800		114.52400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.42800		117.69100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.28600		259.10500		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,062.00000	2,810	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			53,012.00000	59,950	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.72900		266.57150		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			9,238.00000	7,607	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			83,523.00000	90,317	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/11/2008 jGovi			273.14450	274.01050		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		44,277.00000	39,917	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		44,172.00000	48,472	0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			308.43400	308.41800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.88100	10.81500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.14600	10.10600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.57000	9.50100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.18400	10.14300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.04500	9.99900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.97600	9.92300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.91600	9.85800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500	11.32500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.36800	11.36500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call		8,984.00000	8,916	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put		6,086.00000	6,010	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.34400	11.30400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call		14,004.00000	14,012	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put		11,448.00000	11,359	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.21300	11.16100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call		17,251.00000	17,282	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put		15,041.00000	14,947	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.03300	11.02100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call		20,206.00000	20,192	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put		17,728.00000	17,686	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.74800	10.66600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.49600	10.40500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call		24,105.00000	24,192	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put		23,121.00000	22,987	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.15500	10.10200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.82800	10.77200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN02 On 02/05/2008 jNote	10.00	Call			17,566.00000	18,305	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,098.00000	1,856	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.63000		10.55200		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.11700		10.04300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			23,711.00000	26,219	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			973.00000	672	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.00300		9.92100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.80400		9.75100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			48,958.00000	52,138	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			20.00000	10	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.72600		9.67100		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.72100		10.72400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.89600		10.90200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.17900		11.18800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.09900		11.10600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.26700		11.27800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.04900		246.23600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.33500		253.55700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.31300		260.56800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.60300		9.54300		2.64	199,999,162.80	1,830	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			79.00000	60	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,242.00000	1,351	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.49100		9.43100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			105.00000	90	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,899.00000	1,998	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			50.00000	41	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,332.00000	2,438	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.35300		9.29300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,717.00000	1,663	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,790.00000	1,837	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.17400		9.11400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			439.00000	349	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,672.00000	2,945	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			162.00000	121	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,959.00000	4,281	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.10100		9.04100		6.25	0.00	0	2,527.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	9.25	Call			2,892.00000	2,678	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,665.00000	1,805	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,394.00000	1,257	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,130.00000	3,346	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			503.00000	437	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,297.00000	5,585	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			262.00000	222	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,622.00000	6,936	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.02600		8.96600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,461.00000	1,320	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,714.00000	2,918	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.06800		8.99800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			35.00000	22	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,584.00000	11,259	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.00700		8.93700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			300.00000	245	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,025.00000	13,659	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.95300		8.88300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			588.00000	449	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,476.00000	5,027	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.64100		10.60800		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,235.00000	1,260	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.21900		10.17300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			989.00000	974	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,740.00000	1,749	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.92400		9.86700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,488.00000	1,477	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,820.00000	1,825	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.17800		9.11800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			120.00000	89	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,168.00000	3,426	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.07400		9.01400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			209.00000	177	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,150.00000	5,401	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.97800		8.91800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,302.00000	1,183	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,081.00000	2,238	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.16900		9.10900		6.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 02/05/2008 Bond Future	8.25	Call		14.00000	8	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,348.00000	5,701	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.08600	9.02600		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		8.00000	5	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		7,975.00000	8,327	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.01600	8.95600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		585.00000	499	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,304.00000	3,568	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.17200	9.11200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		15.00000	9	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,737.00000	6,113	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.09900	9.03900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		3.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,658.00000	9,035	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.03300	8.97300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		510.00000	427	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,542.00000	3,835	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.20600	9.14600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		10.00000	6	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,837.00000	4,083	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.09400	9.03400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		111.00000	91	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,412.00000	4,635	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.98600	8.92600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		375.00000	332	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,101.00000	4,294	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.16600	9.10600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		16.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,792.00000	6,172	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.09900	9.03900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		8.00000	5	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,043.00000	7,425	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03800	8.97800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		414.00000	339	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,544.00000	3,852	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.89300	8.81300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		8.00000	4	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,434.00000	10,068	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.84000	8.76000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		8,987.00000	9,629	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.79500	8.71500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		4.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		8,612.00000	9,257	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.00800	255.82900		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.59000	263.43500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.85200	270.71900		0.00	0.00	0	400.00

Total for Derivatives:							277,947,084.10	10,928	131,150.00
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Grand Total:							277,947,084.10	10,928	131,150.00
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